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| Form PTO-1449 (modified)  |  | Atty. Docket No. NewMkt-P99-4       | Serial No. 09/467646 |
| List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT |  |                                     |                      |
| Filing Date: December 20, 1999 Group: RECEIVED 61                                 |  |                                     |                      |
| (Use several sheets if necessary)   |  | JAN 28 2000 Other Art               |                      |
| U.S. Patent Documents See Page 1  |  | Foreign Patent Documents See Page 2 | See Page 2           |
|   |  | Group 2700                          |                      |

### U.S. Patent Documents

| Exam. Init. | Ref. Des. | Document Number | Date                                   | Name  | Class   | Sub Class  | Filing Date If App. |
|-------------|-----------|-----------------|--|---|---------|------------|---------------------|
| Dink        | A1        | 5,870,720       | Feb. 9, 1999<br><i>chusid, et al.</i>  | Method for Implementing a Restructuring Exchange of an Excessive Undivided Debt.  | 705/38  | 705/35     | Jun. 15, 1994       |
| Dink        | A2        | 4,674,044       | Jun. 16, 1987<br><i>Kalmus, et al.</i> | Automated Securities Trading System   | 364/408 | 340/825.26 | Jan. 30, 1985       |
| Dink        | A3        | 5,875,437       | Feb. 23, 1999<br><i>Atkins</i>         | System for the Operation and Management of One or More Financial Accounts Through the Use of a Digital Communication and Computation for Exchange, Investment and Borrowing | 705/40  |            | Apr. 15, 1997       |

7/3/08 T.T.

### Foreign Patent Documents

| Exam. Init. | Ref. Des. | Document Number | Date | Country | Class | Sub Class | Translation Yes/No |
|-------------|-----------|-----------------|------|---------|-------|-----------|--------------------|
|             | B1        |                 |      |         |       |           |                    |
|             | B2        |                 |      |         |       |           |                    |

### Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

| Exam. Init. | Ref. Des. | Citation  |
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| Dink        | C1        | Herbst, Anthony F. and Nicholas O. Ordway. "Stock Index Futures Contracts and Separability of Returns." <i>The Journal of Futures Markets</i> , Vol. 4, No. 1, pp. 87-102 (1984)  |
| Dink        | C2        | Hill, Joanne M. and Humza Naviwala. "Synthetic and Enhanced Index Strategies Using Futures on U.S. Indexes." <i>The Journal of Portfolio Management</i> , May 1999, pp. 61-74   |
| Dink        | C3        | McGinn, Daniel. "The Ultimate Guide to Indexing." <i>Bloomberg</i> , September 1999, pp. 66-83.   |
| Dink        | C4        | Miller, Todd and Timothy S. Meckel. "Beating Index Funds with Derivatives." <i>The Journal of Portfolio Management</i> , May 1999, pp. 75-87  |
| Dink        | C5        | Herbst, Anthony F., Joseph P. McCormack, Elizabeth N. West. "Investigation of Lead-Lag Relationship between Spot Stock Indices and Their Futures Contracts." <i>The Journal of Futures Markets</i> , Vol. 7, No. 4, pp. 373-381 (1987). |
| Dink        | C6        | PIMCO Funds. "PIMCO Stocks Plus Fund." (08/19/99) 12 Pages, <a href="http://www.pimcofunds.com">http://www.pimcofunds.com</a> .   |

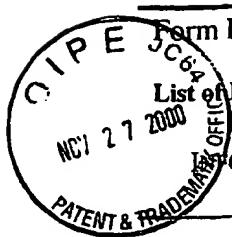
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|-----------------------|--------------------------|
| EXAMINER: <i>Dink</i> | DATE CONSIDERED: 7/09/02 |
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EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH: MPEP 609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)  
C: 364681/NEWMKT-P99-4.1449



Form PTO-1449 (modified)  
List of Patents and Publications for Applicant's  
INFORMATION DISCLOSURE STATEMENT

|                  |                   |  |
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| Atty. Docket No. | NewMrkt-P99-4     | Serial No.<br>09/467646                  |
| Applicant:       |                   | RECEIVED<br>DEC 04 2000                  |
| Filing Date:     | December 20, 1999 | Group:<br>Technology Center 2100<br>2768 |

(Use several sheets if necessary)

## U.S. Patent Documents

See Page 1

## Foreign Patent Documents

See Page 1-2

## Other Art

See Page 2

## U.S. Patent Documents

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|-------------|-----------|-----------------|----------------|--|-------|-----------|----------------------------|
| Dan         | A1        | 5,126,936       | Jun. 30, 1992  | Goal-Directed Financial Asset Management System <i>Champion, et al.</i>  | 364   | 408       | Sept. 1, 1989              |
| Dan         | A2        | 5,148,365       | Sept. 15, 1992 | Scenario Optimization  | 364   | 402       | Aug. 15, 1989 <i>Dembo</i> |
| Dan         | A3        | 5,227,967       | Jul. 13, 1993  | Security Instrument Data System Without Property Inapplicable Nulls <i>Bailey</i>  | 364   | 408       | Mar. 20, 1989              |
| Dan         | A4        | 5,799,287       | Aug. 25, 1998  | Method and Apparatus for Optimal Portfolio Replication <i>Dembo</i>  | 705   | 36        | May 20, 1997               |
| Dan         | A5        | 5,806,048       | Sept. 8, 1998  | Open End Mutual Fund Securitization Process <i>Kiron, et al.</i>   | 705   | 36        | Oct. 12, 1995              |
| Dan         | A6        | 5,819,238       | Oct. 6, 1998   | Apparatus and Accompanying Methods for Automatically Modifying a Financial Portfolio Through Dynamic Re-Weighting Based on a Non-Constant Function of Current Capitalization Weights <i>Fernholz</i> | 705   | 36        | Dec. 13, 1996              |
| Dan         | A7        | 6,018,722       | Jan. 25, 2000  | S.E.C. Registered Individual Account Investment Advisor Expert System. <i>Ray, et al.</i>  | 705   | 36        | Jan. 19, 1997              |

## Foreign Patent Documents

| Exam. Init. | Ref. Des. | Document Number | Date | Country | Class | Sub Class | Translation Yes/No |
|-------------|-----------|-----------------|------|---------|-------|-----------|--------------------|
|             | B1        |                 |      |         |       |           |                    |

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